

Title (en)

METHODS AND SYSTEMS OF FOUR-VALUED MONTE CARLO SIMULATION FOR FINANCIAL MODELING

Title (de)

VERFAHREN UND SYSTEME ZUR VIERWERTIGEN MONTE-CARLO-SIMULATION ZUR FINANZMODELLBILDUNG

Title (fr)

PROCÉDÉS ET SYSTÈMES DE SIMULATION MONTE CARLO À QUATRE VALEURS DE MODÉLISATION FINANCIÈRE

Publication

EP 3055825 A4 20170322 (EN)

Application

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Abstract (en)

[origin: WO2015053912A1] Automatic trading environments with their high degree of automation have become the backbone of modern financial markets. The ability to process orders and manage risk in these systems while maintaining a low latency between participants is crucial for the safety and liquidity of these markets. The disclosed system describes a four valued Monte Carlo simulation for the stochastic modeling of risk and syntactic pattern matching techniques to facilitate the design of these systems. The system is a self- compiling, machine independent system capable of dividing, scaling and communicating multiple-asset instruments efficiently in a parallel environment. The system also allows for the integration of computerized financial heuristics on financial instruments and user interfaces for creating trading strategies to monitor and hedge risk over a trading desk for financial institutions.

IPC 8 full level

G06Q 40/00 (2012.01)

CPC (source: EP)

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Citation (search report)

- No further relevant documents disclosed
- See references of WO 2015053912A1

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